

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**March 31, 2021**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 13,744,904.73
Total Cash and Cash Equivalents	<u>13,744,904.73</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	669,054,260.07
High Yield ( <i>Internally Managed</i> )	-
Total Fixed Income Securities	<u>669,054,260.07</u>

**Broad Domestic Equity**

SSgA Russell 3000	279,068,794.23
Total Broad Domestic Equity	<u>279,068,794.23</u>

**Global Equity Ex-U.S.**

SOA International Equity Pool	167,639,430.19
Total Global Equity Ex-U.S.	<u>167,639,430.19</u>

**Real Assets**

Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	-
Total Real Assets	<u>-</u>

**Receivables and Payables**

Income Receivable/Payable	717.07
Payable To/From	-
Total Receivables and Payables	<u>717.07</u>

**Total Assets**

\$ 1,129,508,106.29

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**March 31, 2021**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 717.07	\$ 15,609.98
	<u>717.07</u>	<u>15,609.98</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	(6,346,272.91)	(14,824,428.65)
High Yield ( <i>Internally Managed</i> )	-	-
	<u>(6,346,272.91)</u>	<u>(14,824,428.65)</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	9,718,851.19	78,100,196.57
	<u>9,718,851.19</u>	<u>78,100,196.57</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	2,096,738.96	42,707,866.88
	<u>2,096,738.96</u>	<u>42,707,866.88</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	-	-
	<u>-</u>	<u>-</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 5,470,034.31</b>	<b>\$ 105,999,244.78</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,130,066,217.90</b>	<b>1,078,156,859.30</b>
<b>Net Contribution (Withdrawal)</b>	<b>(6,028,145.92)</b>	<b>(54,647,997.79)</b>
<b>Total Assets</b>	<b><u>\$ 1,129,508,106.29</u></b>	<b><u>\$ 1,129,508,106.29</u></b>